

State of California
Pooled Money Investment Account
Market Valuation
1/31/2003

Carrying Cost Plus			
Description	Accrued Interest Purch.	Fair Value	Accrued Interest
United States Treasury:			
Bills	\$ 497,500,319.42	\$ 498,280,000.00	NA
Notes	\$ 6,336,084,895.58	\$ 6,439,305,000.00	\$ 74,522,616.00
Federal Agency:			
SBA	\$ 358,441,485.09	\$ 356,357,249.64	\$ 1,057,829.74
MBS	\$ 532,446,041.96	\$ 534,717,704.48	\$ 2,731,478.47
Bonds	\$ 3,156,772,610.13	\$ 3,220,553,933.50	\$ 40,007,352.75
Floaters	\$ -	\$ -	\$ -
Discount Notes	\$ 10,228,961,580.54	\$ 10,262,346,185.70	NA
FHLMC PC	\$ 5,822,379.85	\$ 6,394,436.29	\$ 93,591.83
GNMA	\$ 671,710.21	\$ 786,737.39	\$ 6,676.63
Bankers Acceptances	\$ -	\$ -	NA
Bank Notes	\$ 799,991,696.50	\$ 800,011,422.00	\$ 1,719,944.43
CDs	\$ 10,292,011,503.01	\$ 10,293,582,114.25	\$ 32,877,140.01
Commercial Paper	\$ 12,525,372,627.67	\$ 12,555,555,336.38	NA
Corporate:			
Floaters	\$ 395,990,042.91	\$ 392,645,268.34	\$ 1,074,119.76
Bonds	\$ 1,838,051,102.24	\$ 1,874,602,086.83	\$ 26,420,056.08
Repurchase Agreements	\$ -	\$ -	NA
Reverse Repurchase	\$ -	\$ -	\$ -
Time Deposits	\$ 5,434,095,000.00	\$ 5,434,095,000.00	NA
AB 55 & GF Loans	\$ 5,655,103,471.03	\$ 5,655,103,471.03	NA
TOTAL	\$ 58,057,316,466.14	\$ 58,324,335,945.83	\$ 180,510,805.70

Fair Value Including Accrued Interest	\$	58,504,846,751.53
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Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).